

On Laplace–Carleson embedding theorems

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Abstract

This paper gives embedding theorems for a very general class of weighted Bergman spaces: the results include a number of classical Carleson embedding theorems as special cases. The little Hankel operators on these Bergman spaces are also considered. Next, a study is made of Carleson embeddings in the right half-plane induced by taking the Laplace transform of functions defined on the positive half-line (these embeddings have applications in control theory): particular attention is given to the case of a sectorial measure or a measure supported on a strip, and complete necessary and sufficient conditions for a bounded embedding are given in many cases.

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1 Introduction and Notation

This paper brings together two ideas which are fundamental to the study of Banach spaces of analytic functions. First, there is the classical Paley–Wiener theorem (see, for example [19]). This asserts that the Laplace transform (respectively, the Fourier transform) provides an isometric isomorphism between the space $L^2(0, \infty)$ and the Hardy space H^2 of the right-hand half plane \mathbb{C}_+ (respectively, the upper half plane). There are many generalizations of this result given, as mentioned below; for example the weighted space $L^2(0, \infty; dt/t)$ corresponds to the Bergman space $A^2(\mathbb{C}_+)$. The strongest known generalization of this result is to the class of so-called Zen spaces (in fact we provide a slightly stronger generalization below), determined by an appropriate measure ν on the half-plane.

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The other theme that features in this paper is the notion of a Carleson embedding. The classical Carleson theorem is to do with finding a simple condition for the boundedness of the canonical injection $H^2(\mathbb{C}_+) \rightarrow L^2(\mu)$, where μ is a Borel measure on \mathbb{C}_+ , and has many applications in function theory and harmonic analysis (again, [19] is a good reference for this). The embedding theorem has also been generalized to the Bergman space.

Bringing these ideas together, we characterise the boundedness of Carleson embeddings for the very general class of Zen spaces (subject to a necessary technical condition on the measure ν), prove new results about the little Hankel operators on these spaces, and discuss in addition those embeddings induced by the Laplace transform. Ultimately, this allows us to give precise results even in the case of L^p for $p \neq 2$, when there is no exact generalization of the Paley–Wiener theorem.

Our results have applications in terms of interpolation in certain spaces of holomorphic functions and also admissibility and controllability in diagonal semi-groups, as outlined in Section 4. (Full details will be presented elsewhere [14]).

So, let w denote a weight function on the imaginary axis $i\mathbb{R}$, let μ be a positive regular Borel measure on the right half plane \mathbb{C}_+ and let $1 \leq p, q \leq \infty$. Embeddings of the form

$$L_w^p(i\mathbb{R}) \rightarrow L^q(\mathbb{C}_+, \mu), \quad (1)$$

where a locally integrable function f on the imaginary axis $i\mathbb{R}$ is mapped to its Poisson extension on the right half plane \mathbb{C}_+ , are known as Carleson embeddings, and have been much studied in the literature. In linear control, another, related class of embeddings plays an important role, namely embeddings of the form

$$\mathcal{H}_{\beta, w}^p(0, \infty) \rightarrow L^q(\mathbb{C}_+, \mu), \quad f \mapsto \mathcal{L}f = \int_0^\infty e^{-t\cdot} f(t) dt,$$

given by the Laplace transform \mathcal{L} . Here, $\mathcal{H}_{\beta, w}^p$ denotes the Sobolev space of index β and weight w : the case $\beta = 0$ corresponds to a weighted L^p space. We shall refer to such embeddings as Laplace–Carleson embeddings.

In the easiest case, $\beta = 0$, $w \equiv 1$ and $p = q = 2$, the Laplace transform maps $\mathcal{H}_{0,1}^2(\mathbb{R}_+) = L^2(\mathbb{R}_+)$ isometrically up to a constant to $H^2(\mathbb{C}_+)$, which is a closed subspace of $L^2(i\mathbb{R})$, and we only have to deal with the unweighted classical Carleson embedding theorem for $p = 2$. This can be found in many places, for example, [7, 19].

Theorem 1.1 (Carleson embedding theorem) *Let μ be a positive regular Borel measure on the right half plane \mathbb{C}_+ . Then the following are equivalent:*

1. *The natural embedding*

$$H^p(\mathbb{C}_+) \rightarrow L^p(\mathbb{C}_+, \mu)$$

is bounded for some (or equivalently, for all) $1 \leq p < \infty$.

2. There exists a constant $C > 0$ such that

$$\int_{\mathbb{C}_+} |k_\lambda(z)|^2 d\mu(z) \leq C \|k_\lambda\|_{H^2}^2 \text{ for all } \lambda \in \mathbb{C}_+,$$

where $k_\lambda(z) = \frac{1}{2\pi} \frac{1}{z+\lambda}$ for $\lambda, z \in \mathbb{C}_+$.

3.

$$\mu(Q_I) \leq C|I| \text{ for all intervals } I \subset i\mathbb{R},$$

where Q_I denotes the Carleson square $Q_I = \{z = x + iy \in \mathbb{C}_+ : iy \in I, 0 < x < |I|\}$.

In this case, μ is called a Carleson measure.

A further relatively easy case is $p = q = 2$ and w a power weight, $w(t) = t^\alpha$ with $\alpha < 0$. This case corresponds to the classical embedding theorem for standard weighted Bergman spaces on the half plane by Duren, see e.g. [4]. For more general weights w , the Laplace–Carleson embedding corresponds to a new embedding theorem for weighted Bergman spaces A_ν^2 on the half plane with a translation-invariant measure ν , which is the subject of Section 2.

In the case of general $1 \leq p, q \leq \infty$, $p > 2$, the Laplace–Carleson embeddings are very subtle even in case that $w = 1$, due to the oscillatory part of the Laplace transform integral kernel. A general characterization seems out of reach at the moment, but with additional conditions on the support of the measure μ , a full characterization can sometimes be given. This is the content of Section 3.

Some applications are outlined in Section 4.

The reproducing kernel functions for $H^2(\mathbb{C}_+)$ are denoted by k_λ , $\lambda \in \mathbb{C}_+$, where $k_\lambda(z) = \frac{1}{2\pi} \frac{1}{z+\lambda}$ for $z \in \mathbb{C}_+$, and satisfy $f(\lambda) = \langle f, k_\lambda \rangle$ for $f \in H^2(\mathbb{C}_+)$. Note that $\|k_\lambda\|^2 = \frac{1}{4\pi \operatorname{Re} \lambda}$. We will also frequently use the Poisson kernel

$$p_\lambda(t) = \frac{1}{\pi} \frac{y}{x^2 + (y-t)^2}, \quad (z = x + iy \in \mathbb{C}_+, t \in \mathbb{R}),$$

which is related to the reproducing kernel k_λ by

$$\frac{1}{\|k_\lambda\|^2} |k_\lambda(it)|^2 = p_\lambda(t) \quad \text{for } t \in \mathbb{R}.$$

2 Embedding theorems for weighted Bergman spaces

In this section, we will be interested in embeddings

$$A_\nu^p(\mathbb{C}_+) \hookrightarrow L^p(\mathbb{C}_+, \mu),$$

where $A_\nu^p(\mathbb{C}_+)$ is a weighted Bergman space defined below and ν is a translation-invariant positive regular Borel measure on $\overline{\mathbb{C}_+}$, that is, $\nu = \tilde{\nu} \otimes \lambda$, where λ denotes Lebesgue measure and $\tilde{\nu}$ is a positive regular Borel measure on $[0, \infty)$. This corresponds to the case of radial measures on the unit disc.

The investigation of such embeddings has a long history, starting with [3] for the case of the standard weighted Bergman space on \mathbb{C}_+ with $d\tilde{\nu}(t) = t^\beta dt$ for $\beta > -1$, respectively the standard weights $(1 - |z|)^\beta$ on the disc. Oleinik [20] observed already in 1974 that for measures $\rho(t)dt$, where the weight ρ decreases very fast towards $t = 0$, such as $\rho(t) = e^{-1/t^{1+\gamma}}$, $\gamma > 0$, it is not sufficient to compare the weights of Carleson squares $\mu(Q_I)$ and $\nu(Q_I)$ (or equivalently, to compare the measures of Euclidean balls D centered on the imaginary axis). Instead, in the example above one has to consider the measures of Euclidean balls away from the imaginary axis,

$$D_z = D \left(z, \frac{(\operatorname{Re} z)^{1+\gamma}}{(1 + \operatorname{Re} z)^\gamma} \right)$$

for $z \in \mathbb{C}_+$. Roughly speaking, the faster the weight $\rho(t)$ decreases for $t \rightarrow 0$, the smaller the radius of the ball D_z in relation to the distance of z to the imaginary axis, and the more detailed information on the measure μ is required. Recently, necessary and sufficient conditions have been found for the case even faster decreasing weights $\rho(t)$, such as double exponentials [21]. Our aim in this section is somewhat different: we want to find a class of measures $\tilde{\nu}$ as large as possible, for which a characterisation in terms of Carleson squares, and in terms of testing on powers of reproducing kernels k_z , $z \in \mathbb{C}_+$, is possible.

Our approach relies on a dyadic decomposition of the half-plane adapted to the measure which is somewhat technical, but has the advantage that no smoothness or continuity properties of the measure are required. Clearly, we need a growth condition on $\tilde{\nu}$ in 0 and the most natural condition to impose is the well-known (Δ_2) (doubling) condition at 0.

One motivation to treat this general setting, apart from the interest of Carleson-type embedding theorems in their own right, is to obtain Laplace-Carleson embedding theorems on a large class of weighted spaces $L_w^2(0, \infty)$ (see Theorem 2.4 below), which are important in Control Theory. This is exploited in [14]. On the other hand, the general embedding theorem makes it also possible to study other important operators of analytic function spaces, such as Hankel operators and Volterra-type integration operators, in a more general setting. Such operators on weighted Bergman spaces for various classes of weights have for example been studied in [16], [1] and recently in [21], [6]. As an example of this type of application, we study little Hankel operators on Zen spaces in Subsection 2.2.

2.1 Carleson measure on Zen spaces

Let $\tilde{\nu}$ be a positive regular Borel measure on $[0, \infty)$ satisfying the following (Δ_2) -condition:

$$R := \sup_{t>0} \frac{\tilde{\nu}[0, 2t]}{\tilde{\nu}[0, t]} < \infty. \quad (\Delta_2)$$

This is sometimes referred to as a *doubling condition*, and such measures have been studied in the theory of harmonic analysis and partial differential equations for many years (an early reference is [23]). Let ν be the positive regular Borel

measure on $\mathbb{C}_+ = [0, \infty) \times \mathbb{R}$ given by $d\nu = d\tilde{\nu} \otimes d\lambda$, where λ denotes Lebesgue measure. In this case, for $1 \leq p < \infty$, we call

$$A_\nu^p = \left\{ f : \mathbb{C}_+ \rightarrow \mathbb{C} \text{ analytic} : \sup_{\varepsilon > 0} \int_{\overline{\mathbb{C}_+}} |f(z + \varepsilon)|^p d\nu(z) < \infty \right\}$$

a *Zen space* on \mathbb{C}_+ . If $\tilde{\nu}(\{0\}) > 0$, then by standard Hardy space theory, f has a well-defined boundary function $\tilde{f} \in L^p(i\mathbb{R})$, and we can give meaning to the expression $\int_{\overline{\mathbb{C}_+}} |f(z)|^p d\nu(z)$. Therefore, we may write

$$\|f\|_{A_\nu^p} = \left(\int_{\overline{\mathbb{C}_+}} |f(z)|^p d\nu(z) \right)^{1/p}.$$

Note that this expression makes sense in the case that $\tilde{\nu}(\{0\}) = 0$ (e.g. the Bergman space), since f is still defined ν -a.e. on $\overline{\mathbb{C}_+}$. Clearly the space A_ν^2 is a Hilbert space.

Well-known examples of Zen spaces are Hardy space $H^p(\mathbb{C}_+)$, where $\tilde{\nu}$ is the Dirac measure in 0, or the standard weighted Bergman spaces A_α^p , where $d\tilde{\nu}(t) = t^\alpha dt$, $\alpha > -1$. Some further examples constructed from Hardy spaces on shifted half planes were given by Zen Harper in [10, 11]. Note that by the (Δ_2) -condition, there exists $N \in \mathbb{N}$ such that $k_\lambda^N \in A_\nu^p$ for all $\lambda \in \mathbb{C}_+$ and all $1 \leq p < \infty$. Here is our Embedding Theorem for Zen spaces.

Theorem 2.1 *Let $1 \leq p < \infty$, let A_ν^p be a Zen space on \mathbb{C}_+ , with measure $\nu = \tilde{\nu} \otimes \lambda$ as above, and let μ be a positive regular Borel measure on \mathbb{C}_+ . Then the following are equivalent:*

1. *The embedding $A_\nu^p \hookrightarrow L^p(\mathbb{C}_+, \mu)$ is well-defined and bounded for one, or equivalently for all, $1 \leq p < \infty$.*
2. *For one, or equivalently for all, $1 \leq p < \infty$, and some sufficiently large $N \in \mathbb{N}$, there exists a constant $C_p > 0$ such that*

$$\int_{\mathbb{C}_+} |(k_\lambda(z))^N|^p d\mu(z) \leq C_p \int_{\mathbb{C}_+} |(k_\lambda(z))^N|^p d\nu(z) \text{ for each } \lambda \in \mathbb{C}_+. \quad (2)$$

3. *There exists a constant $C > 0$ such that*

$$\mu(Q_I) \leq C\nu(Q_I) \text{ for each Carleson square } Q_I. \quad (3)$$

Proof: The implication (1) \Rightarrow (2) for fixed p is immediate.

For the implication (2) \Rightarrow (3), we use a standard argument using the decay of reproducing kernels. Given an interval I in $i\mathbb{R}$, and let λ denote the centre of the Carleson square Q_I . Note that

$$|(k_\lambda(z))^N| \geq \frac{1}{(2\pi)^N (4 \operatorname{Re} \lambda)^N} \text{ for } z \in Q_I.$$

Hence

$$\int_{\mathbb{C}_+} |(k_\lambda(z))^N|^p d\mu(z) \geq \frac{1}{(8\pi)^{pN} (\operatorname{Re} \lambda)^{pN}} \mu(Q_I).$$

It only remains to estimate $\int_{\mathbb{C}_+} |(k_\lambda(z))^N|^p d\nu(z)$ in terms of $\nu(Q_I)$. Let R be the constant from the (Δ_2) -condition.

For $k \in \mathbb{N}$, let $2^k I$ denote the interval with the same centre as I and the 2^k fold length. By the (Δ_2) -condition, $\nu(Q_{2^k I}) \leq R^k 2^k \nu(Q_I)$. Note that

$$|(k_\lambda(z))^N| \leq \frac{1}{(2\pi)^N} \frac{1}{(2^{k-1} \operatorname{Re} \lambda)^N} \text{ for } z \in Q_{2^k I} \setminus Q_{2^{k-1} I}.$$

Hence

$$\begin{aligned} & \|k_\lambda^N\|_{A_\nu^p}^p \\ & \leq \sum_{k=0}^{\infty} \nu(Q_{2^k I}) \left(\frac{1}{(2\pi)^N} \frac{1}{(2^{k-1} \operatorname{Re} \lambda)^N} \right)^p \leq \nu(Q_I) \frac{1}{(2\pi)^{pN}} \frac{1}{(\operatorname{Re} \lambda)^{Np}} \sum_{k=0}^{\infty} \frac{2^k R^k}{2^{(k-1)Np}}. \end{aligned}$$

Choosing N sufficiently large, depending on R , we find that the sum on the right converges to a constant $K_{N,p}$ depending on N and p . Hence

$$\begin{aligned} \frac{1}{(8\pi)^{pN} (\operatorname{Re} \lambda)^{pN}} \mu(Q_I) & \leq \int_{\mathbb{C}_+} |(k_\lambda(z))^N|^p d\mu(z) \leq C_p \int_{\mathbb{C}_+} |(k_\lambda(z))^N|^p d\nu(z) \\ & = C_p K_{N,p} \frac{1}{(2\pi)^{pN}} \frac{1}{(\operatorname{Re} \lambda)^{Np}} \nu(Q_I), \quad (4) \end{aligned}$$

and we obtain $\mu(Q_I) \leq C_{N,p} \nu(Q_I)$, with a constant $C_{N,p}$ depending only on N and p (and hence on the (Δ_2) -condition constant R).

(3) \Rightarrow (1):

Our strategy is to deduce the boundedness of the embedding from the classical Carleson Embedding Theorem via a suitable decomposition.

Suppose for the moment that $\tilde{\nu}(\{0\}) = 0$ and that there exists a strictly increasing sequence $(a_n)_{n \in \mathbb{Z}}$ in \mathbb{R}_+ such that

1. There exists $1 > c > 0$ with

$$\frac{a_{n+1} - a_n}{a_{n+1}} \geq c \text{ for all } n \in \mathbb{Z}; \quad (5)$$

- 2.

$$(2R)^3 \tilde{\nu}([a_{n-1}, a_n]) \geq \tilde{\nu}([a_n, a_{n+1}]) \geq 2R \tilde{\nu}([a_{n-1}, a_n]). \quad (6)$$

Write $\beta_n = \tilde{\nu}([a_n, a_{n+1}])$. Notice that by (6),

$$\begin{aligned} \sum_{n \in \mathbb{Z}} \beta_n \|f\|_{H_{a_{n+1}}^p}^p & \leq \int_{\mathbb{C}_+} |f(z)|^p d\nu = \sum_{n \in \mathbb{Z}} \int_{-\infty}^{\infty} \int_{[a_n, a_{n+1})} |f(t + i\omega)|^p d\tilde{\nu}(t) d\omega \\ & \leq \sum_{n \in \mathbb{Z}} \beta_n \|f\|_{H_{a_n}^p}^p \leq (2R)^3 \sum_{n \in \mathbb{Z}} \beta_n \|f\|_{H_{a_{n+1}}^p}^p. \end{aligned}$$

Thus both $(\sum_{n \in \mathbb{Z}} \beta_n \|f\|_{H_{a_{n+1}}^p}^p)^{1/p}$ and $(\sum_{n \in \mathbb{Z}} \beta_n \|f\|_{H_{a_n}^p}^p)^{1/p}$ give us equivalent expressions for the A_ν^p -norm. In addition, notice that if μ, ν satisfy the Carleson-type Condition (3), then also $\mu, \sum_{n \in \mathbb{Z}} \beta_n \delta_{a_n} \otimes \lambda$, satisfy the condition with the same constant C . Therefore, we assume without loss of generality that

$$\tilde{\nu} = \sum_{n \in \mathbb{Z}} \beta_n \delta_{a_n},$$

where δ_{a_n} denotes the Dirac measure at a_n . For simplicity of notation we will also assume that the constant C in the condition (3) equals 1.

Our next step is a decomposition of μ into $\sum_{n \in \mathbb{Z}} \mu_n$, where each μ_n satisfies the Carleson-type condition (3) with respect to $\nu_n = \beta_n \delta_{a_n} \otimes \lambda$.

Lemma 2.2 *Let $N \in \mathbb{Z}$ and suppose that μ is supported on the closed half-plane $\overline{\mathbb{C}_{a_N}}$. Then there exist positive regular Borel measures μ_n , $n \geq N$, such that*

1.

$$\mu = \sum_{n=N}^{\infty} \mu_n; \quad (7)$$

2.

$$\mu_n \text{ is supported on the closed half-plane } \overline{\mathbb{C}_{a_n}}; \quad (8)$$

3. *There exists a constant $C' > 0$ such that for all intervals $I \subset i\mathbb{R}$,*

$$\mu_n(Q_I) \leq C' \nu_n(Q_I) \quad (n > N), \quad \mu_N(Q_I) \leq C' \sum_{k=-\infty}^N \nu_k(Q_I). \quad (9)$$

Moreover, μ_n is a Carleson measure for the shifted half plane $\mathbb{C}_{a_{n-1}}$, with Carleson constant

$$\mathcal{C}_{a_{n-1}}(\mu_n) \leq \frac{C'}{c} \beta_n \quad (n > N), \quad \mathcal{C}_{a_{N-1}}(\mu_N) \leq \frac{C'}{c} \sum_{k=-\infty}^N \beta_k,$$

where c is the constant appearing in the definition of the sequence (a_n) above.

Proof of the lemma: First, we prove that μ_n , $n \geq N$, exist, satisfying Conditions (7), (8) and (9). By replacing ν_N with $(\sum_{n=-\infty}^N \beta_n) \delta_{a_N} \otimes \lambda$, we can assume without loss of generality that ν is supported on $\overline{\mathbb{C}_{a_N}}$.

We begin by constructing a family of Carleson rectangles, on which (9) can be checked. Fix a dyadic grid \mathcal{D}_N of half-open intervals in $i\mathbb{R}$ with minimal intervals of length a_N , and denote these intervals on length a_N as intervals of generation 0. The remaining intervals in the family \mathcal{D}_N will be parents, grandparents, etc of the minimal intervals.

We can assume without loss that

$$c \leq 1 - \frac{1}{\sqrt{2}}. \quad (10)$$

By (5),

$$a_{N+k+1} \geq \frac{a_{N+k}}{1-c}$$

for any $k \geq 0$. If

$$a_{N+k+1} \geq \frac{a_{N+k}}{(1-c)^2},$$

we choose an integer $l \geq 2$ such that

$$\frac{1}{1-c} \leq \gamma = \left(\frac{a_{N+k+1}}{a_{N+k}} \right)^{1/l} < \frac{1}{(1-c)^2}$$

and add $l-1$ intermediate points

$$\gamma a_{N+k}, \dots, \gamma^{l-1} a_{N+k}$$

between a_{N+k} and a_{N+k+1} . In this way, we create a strictly increasing sequence $(b_j)_{j \geq 0}$ such that $b_0 = a_N$, all terms of the sequence $(a_n)_{n \geq N}$ appear as terms of the sequence $(b_j)_{j \geq 0}$, and

$$\frac{1}{1-c} b_j \leq b_{j+1} < \frac{1}{(1-c)^2} b_j \text{ for all } j. \quad (11)$$

The family \mathcal{F} of Carleson squares we want to consider is formed by rectangles of the form $(0, b_{j+1}) \times I$, where $I \in \mathcal{D}_N$, $j \geq 0$, for which the eccentricity is bounded above and below by

$$\frac{1}{\sqrt{2}} < \frac{b_{j+1}}{|I|} \leq \sqrt{2}. \quad (12)$$

Such a rectangle is denoted by $Q_{I,j}$. Note that by (11) and (10), for each $I \in \mathcal{D}_N$ there exists $j \geq 0$ with (12), and for each $j \geq 0$ there exists exactly one size of intervals I in \mathcal{D}_N such that (12) holds. Note that different Carleson squares in this family \mathcal{F} can have the same base $I \in \mathcal{D}_N$. It is easy to see that any Carleson square Q over an interval in $i\mathbb{R}$ can be covered by a bounded number of elements in \mathcal{F} , with comparable base length. Therefore, up to a possible change of constant, it is sufficient to check the Carleson-type conditions (3) and (9) on the elements of \mathcal{F} .

The family \mathcal{F} gives rise to a family \mathcal{T} of right halves of the Carleson rectangles in \mathcal{F} , which we will call *tiles*, and which will form a decomposition of the closed half plane $\overline{\mathbb{C}_{a_N}}$ into disjoint sets. These are rectangles of the form $T_{I,j} = [b_j, b_{j+1}) \times I$, where $Q_{I,j} \in \mathcal{F}$, see Figure 1.

We say that an interval $I \in \mathcal{D}_N$ belongs to generation j , if it is the base for a Carleson square $Q_{I,j} \in \mathcal{F}$. Thus each $I \in \mathcal{D}_N$ belongs to at least one, and possibly more than one, generation.

The idea of the construction below is to define μ_N as the “largest possible part” of μ which can be dominated by ν_N , in terms of Condition (9). Recall that by the Carleson-type Condition (3) we are given, we have in particular

$$\mu(T_{I,0}) = \mu(Q_{I,0}) \leq \nu(Q_{I,0}) = \nu_N(Q_{I,0})$$

for all intervals I of generation 0 in \mathcal{D}_N . For such intervals, we define the remaining part of ν_N by

$$\nu_N^0|_{\{a_N\} \times I} = \frac{\nu_N(Q_{I,0}) - \mu(T_{I,0})}{\nu_N(Q_{I,0})} \nu_N|_{\{a_N\} \times I}.$$

This defines a measure ν_N^0 on $\{a_N\} \times i\mathbb{R}$.

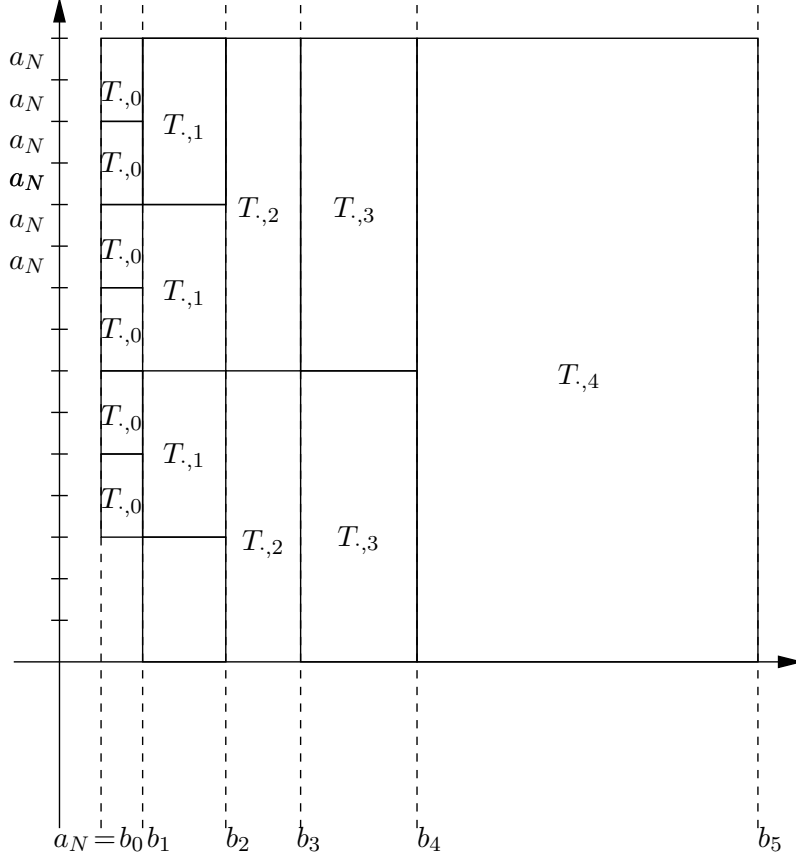


Figure 1: The tiles $T_{I,j}$

In the second step, we define a measure ν_N^1 on $\{a_N\} \times i\mathbb{R}$ by letting

$$\nu_N^1|_{\{a_N\} \times I'} = \begin{cases} \frac{\nu_N^0(Q_{I',1}) - \mu(T_{I',1})}{\nu_N^0(Q_{I',1})} \nu_N|_{\{a_N\} \times I'} & \text{if } \nu_N^0(Q_{I',1}) > \mu(T_{I',1}), \\ 0 & \text{if } \nu_N^0(Q_{I',1}) \leq \mu(T_{I',1}), \end{cases}$$

for intervals $I' \in \mathcal{D}_N$ of generation 1. In the next and all following steps, having already defined the measure ν_N^j on $\{a_N\} \times i\mathbb{R}$ for some $j \geq 0$, we let

$$\nu_N^{j+1}|_{\{a_N\} \times J} = \begin{cases} \frac{\nu_N^j(Q_{J,j+1}) - \mu(T_{J,j+1})}{\nu_N^j(Q_{J,j+1})} \nu_N|_{\{a_N\} \times J} & \text{if } \nu_N^j(Q_{J,j+1}) > \mu(T_{J,j+1}), \\ 0 & \text{if } \nu_N^j(Q_{J,j+1}) \leq \mu(T_{J,j+1}), \nu_N^j(Q_{J,j+1}) > 0, \\ 0 & \text{if } \nu_N^j|_{\{a_N\} \times J} = 0, \end{cases} \quad (13)$$

for intervals of generation $j+1$ in \mathcal{D}_N , thereby defining the measure ν_N^{j+1} on $\{a_N\} \times i\mathbb{R}$. Depending on which case in (13) appears, we say that $(J, j+1)$ is of type 1, 2 or 3, respectively. We are finally ready to define the measure μ_N . We start by letting

$$\mu_N|_{T_{I,0}} = \mu|_{T_{I,0}}$$

for intervals $I \in \mathcal{D}_N$ of generation 0. For $T_{I,j+1} \in \mathcal{T}$, $j \geq 0$, let

$$\mu_N|_{T_{I,j+1}} = \begin{cases} \mu|_{T_{I,j+1}} & \text{if } \nu_N^j(Q_{I,j+1}) > \mu(T_{I,j+1}), \\ \frac{\nu_N^j(Q_{I,j+1})}{\mu(T_{I,j+1})} \mu|_{T_{I,j+1}} & \text{if } \nu_N^j(Q_{I,j+1}) \leq \mu(T_{I,j+1}), \nu_N^j(Q_{I,j+1}) > 0, \\ 0 & \text{if } \nu_N^j|_{T_{I,j+1}} = 0. \end{cases}$$

Since the tiles in \mathcal{T} form a decomposition of $\overline{\mathbb{C}_{a_N}}$, this defines a measure μ_N on $\overline{\mathbb{C}_{a_N}}$.

By construction, we have for each $Q_{I,j} \in \mathcal{F}$, (I, j) of type 2 or type 3:

$$\mu_N(Q_{I,j}) = \nu_N(\{a_N\} \times I).$$

If (I, j) is of type 1, then

$$\mu_N(Q_{I,j}) < \nu_N(\{a_N\} \times I).$$

Hence μ_N satisfies Condition 3 in Theorem 2.1 with respect to ν_N . Let us now look at the Carleson condition for $\mu - \mu_N$.

If (I, j) is of type 1, then $\mu_N(T_{I,j}) = \mu(T_{I,j})$ by construction, and $(\mu - \mu_N)(T_{I,j}) = 0$. Therefore, by decomposing the Carleson square $Q_{I,j}$ into

$$Q_{I,j} = T_{I,j} \cup \left(\bigcup_{I' \subset I, Q_{I',j-1} \in \mathcal{F}} Q_{I',j-1} \right)$$

and iterating if necessary, we see that we have to check Condition 3 only for Carleson squares $Q_{I,j}$ with (I, j) of type 2 or type 3. But in this case,

$$\mu_N(Q_{I,j}) = \nu_N(\{a_N\} \times I)$$

and thus by the original Condition 3 in Theorem 2.1 for μ and ν , $\mu - \mu_N$ satisfies Condition 3 with respect to $\nu - \nu_N$, again with constant 1 on Carleson squares in \mathcal{F} .

Finally, again by Condition (3) in Theorem 2.1 for μ and ν , we see that for all tiles $T_{I,j}$ contained in the strip $\{z \in \mathbb{C} : a_N \leq \operatorname{Re} z < a_{N+1}\}$, $\mu_N|_{T_{I,j}} = \mu|_{T_{I,j}}$. Therefore, $\mu - \mu_N$ is supported on the closed half-plane $\overline{\mathbb{C}_{a_{N+1}}}$. We can now make an induction step by applying the same procedure to the measures $\mu - \mu_N$, $\nu - \nu_N$ with respect to the half-plane $\overline{\mathbb{C}_{a_{N+1}}}$ to construct μ_{N+1} , etc. We thus obtain a decomposition

$$\mu = \sum_{n=N}^{\infty} \mu_n$$

satisfying the Conditions (7), (8) and (9) in the lemma.

It remains to be shown that for each $n > N$, μ_n is a Carleson measure with respect to the shifted half-plane $\mathbb{C}_{a_{n-1}}$, with the appropriate estimate of the Carleson constant. Let Q be a Carleson square in $\mathbb{C}_{a_{n-1}}$ over the interval I . Recall that by (9), there exists $C' > 0$ with $\mu_n(\tilde{Q}) \leq C' \nu_n(\tilde{Q})$ for each Carleson square \tilde{Q} in \mathbb{C}_+ and that $(a_n - a_{n-1}) \geq ca_n$.

If the sidelength $|I|$ of Q is less than $a_n - a_{n-1}$, then Q has empty intersection with the support of μ_n , and $\mu_n(Q) = 0$. If $|I| \geq a_n - a_{n-1}$, then Q can be covered by a Carleson square \tilde{Q} in \mathbb{C}_+ with sidelength at most $\frac{1}{c}|I|$. Thus

$$\mu_n(Q) \leq \mu_n(\tilde{Q}) \leq C' \nu_n(\tilde{Q}) \leq C' \frac{1}{c} \beta_n |I|,$$

and we obtain the desired result. The result for μ_N is shown in the same way. \blacksquare

Now let $f \in A_\nu^p$. Note that by the (Δ_2) -condition, each of the norms $\|f\|_{H_{a_n}^p}$, denoting the norms on the Hardy spaces $H^p(\mathbb{C}_{a_n})$ of the shifted half planes \mathbb{C}_{a_n} , is finite. Restricting μ to some closed half-plane $\overline{\mathbb{C}_{a_N}}$, and using the decomposition in Lemma 2.2, we obtain

$$\begin{aligned} & \int_{\overline{\mathbb{C}_{a_N}}} |f(z)|^p d\mu(z) \\ &= \sum_{n=N}^{\infty} \int_{\mathbb{C}_+} |f(z)|^p d\mu_n(z) \\ &\leq C_p \frac{C'}{c} \sum_{n=N}^{\infty} \beta_n \|f\|_{H_{a_{n-1}}^p}^p \\ &\leq (2R)^3 C_p \frac{C'}{c} \sum_{n=N}^{\infty} \beta_{n-1} \|f\|_{H_{a_{n-1}}^p}^p \\ &= (2R)^3 C_p \frac{C'}{c} \sum_{n=N}^{\infty} \tilde{\nu}([a_{n-1}, a_n)) \|f\|_{H_{a_{n-1}}^p}^p \\ &\leq (2R)^3 C_p \frac{C'}{c} \|f(z)\|_{A_\nu^p}^p. \end{aligned}$$

Here, we use that for any $f \in A_\nu^p$, the map

$$r \mapsto \int_{-\infty}^{\infty} |f(r+it)|^p dt$$

is non-increasing. Using that

$$\int_{\mathbb{C}_+} |f(z)|^p d\mu(z) = \sup_{N \in \mathbb{Z}} \int_{\overline{\mathbb{C}_{a_N}}} |f(z)|^p d\mu(z),$$

we obtain the desired estimate.

Now we can finish the proof of the theorem by showing that a sequence of positive numbers $(a_n)_{n \in \mathbb{Z}}$ with the required properties (5), (6) exists, and that we can also treat the case $\nu(\{0\}) > 0$. Let R be the (Δ_2) constant of the measure $\tilde{\nu}$, and let F be the function given by,

$$F : [0, \infty) \rightarrow \mathbb{R}, \quad F(r) = \tilde{\nu}([0, r)).$$

F is left continuous, and also right continuous up to countably many jumps. By the (Δ_2) -condition,

$$F(2t) \leq RF(t),$$

so in particular, a jump of F at t may be no more than $(R - 1)F(t)$.
If $\tilde{\nu}(\{0\}) = 0$, then let for $n \in \mathbb{Z}$

$$a_n = \sup\{r \geq 0 : F(r) \leq (2R)^{2n}\},$$

provided that the supremum is finite. If the supremum is infinite, we stop the sequence at the corresponding n .

By the right continuity of F , $a_n > 0$ for all $n \in \mathbb{Z}$, and by the condition on jumps of F ,

$$(2R)^{2n} \geq F(a_n) \geq \frac{1}{R}(2R)^{2n}$$

and therefore

$$\frac{\tilde{\nu}([0, a_{n+1}))}{\tilde{\nu}([0, a_n))} \geq \frac{(2R)^{2n+2}}{R(2R)^{2n}} \geq 4R.$$

Hence $a_{n+1} \geq 2a_n$ and

$$\frac{a_{n+1} - a_n}{a_{n+1}} \geq \frac{1}{2}.$$

Furthermore,

$$(2R)^{2n}(4R - 1) \leq \tilde{\nu}([a_n, a_{n+1})) = F(a_{n+1}) - F(a_n) \leq (2R)^{2n+2},$$

hence

$$2R \leq \frac{\tilde{\nu}([a_n, a_{n+1}))}{\tilde{\nu}([a_{n-1}, a_n))} \leq (2R)^3.$$

If $\tilde{\nu}(\{0\}) \neq 0$, then let $a_0 = 0$, $\beta_0 = \tilde{\nu}(\{0\})$, and let

$$a_n = \sup\{r \geq 0 : F(r) \leq (2R)^{2(n+1)}\tilde{\nu}(\{0\})\} \text{ for } n \in \mathbb{N}.$$

We see in the same way as before that properties (5), (6) hold, if we replace $\tilde{\nu}([a_0, a_1))$ by $\tilde{\nu}((a_0, a_1))$. We write $\beta_1 = \tilde{\nu}((a_0, a_1))$ and $\beta_n = \tilde{\nu}([a_{n-1}, a_n))$ for $n \geq 2$. Then

$$\beta_0 \|f\|_{H_{a_0}^p}^p + \sum_{n=1}^{\infty} \beta_n \|f\|_{H_{a_{n+1}}^p}^p \leq \int_{\mathbb{C}_+} |f(z)|^p d\nu(z) \leq \beta_0 \|f\|_{H_{a_0}^p}^p + \sum_{n=1}^{\infty} \beta_n \|f\|_{H_{a_n}^p}^p,$$

and the same construction as before applies. If the sequence (a_n) is finite to the right, an analogous argument can be made. \blacksquare

The following proposition is elementary and appears for special cases in [10, 11]. Partial results are also given in [2, 5].

Proposition 2.3 *Let A_ν^2 be a Zen space, and let $w : (0, \infty) \rightarrow \mathbb{R}_+$ be given by*

$$w(t) = 2\pi \int_0^\infty e^{-2rt} d\tilde{\nu}(r) \quad (t > 0).$$

Then the Laplace transform defines an isometric map $\mathcal{L} : L_w^2(0, \infty) \rightarrow A_\nu^2$.

Note that the existence of the integral is guaranteed by the (Δ_2) -condition.

Proof: Let $f \in L_w^2(0, \infty)$. Then

$$\begin{aligned}
& \sup_{\varepsilon > 0} \int_{\mathbb{C}_+} |\mathcal{L}f(z + \varepsilon)|^2 d\nu(z) \\
&= \sup_{\varepsilon > 0} \int_0^\infty \|(\mathcal{L}f)(\varepsilon + r + \cdot)\|_{L^2(i\mathbb{R})}^2 d\tilde{\nu}(r) \\
&= \sup_{\varepsilon > 0} \int_0^\infty \|\mathcal{F}(e^{-(r+\varepsilon)\cdot} f)\|_{L^2(\mathbb{R})}^2 d\tilde{\nu}(r) \\
&= \sup_{\varepsilon > 0} \int_0^\infty 2\pi \|e^{-(r+\varepsilon)\cdot} f\|_{L^2(0, \infty)}^2 d\tilde{\nu}(r) \\
&= \sup_{\varepsilon > 0} \int_0^\infty |f(t)|^2 2\pi \int_0^\infty e^{-2(r+\varepsilon)t} d\tilde{\nu}(r) dt \\
&= \int_0^\infty |f(t)|^2 w(t) dt
\end{aligned}$$

by isometry of the Fourier transform and the dominated convergence theorem. \blacksquare

Here is a Laplace–Carleson Embedding Theorem, which is an immediate consequence.

Theorem 2.4 *Let A_ν^2 be a Zen space, $\nu = \tilde{\nu} \otimes d\lambda$, and let $w : (0, \infty) \rightarrow \mathbb{R}_+$ be given by*

$$w(t) = 2\pi \int_0^\infty e^{-2rt} d\tilde{\nu}(r) \quad (t > 0). \quad (14)$$

Then the following are equivalent:

1. *The Laplace transform \mathcal{L} given by $\mathcal{L}f(z) = \int_0^\infty e^{-tz} f(t) dt$ defines a bounded linear map*

$$\mathcal{L} : L_w^2(0, \infty) \rightarrow L^2(\mathbb{C}_+, \mu).$$

2. *For a sufficiently large $N \in \mathbb{N}$, there exists a constant $C > 0$ such that*

$$\int_{\mathbb{C}_+} \left| (\mathcal{L}t^{N-1}e^{-\lambda t})(z) \right|^2 d\mu(z) \leq C \int_0^\infty |t^{N-1}e^{-\lambda t}|^2 w(t) dt \text{ for each } \lambda \in \mathbb{C}_+.$$

3. *There exists a constant $C > 0$ such that*

$$\mu(Q_I) \leq C\nu(Q_I) \text{ for each Carleson square } Q_I.$$

Proof: Noticing that $\mathcal{L}(t^{N-1}e^{-\lambda t})$ is a scalar multiple of $(k_\lambda)^N$, this follows immediately from Theorem 2.1. \blacksquare

2.2 Hankel operators on Zen spaces

The boundedness of little Hankel operators on weighted Bergman spaces has been studied in various settings, see e.g. [2], [31], [15], [29], though mostly for standard weights. Generally, boundedness results for Hankel operators are often connected to Carleson embedding results, at least concerning sufficient conditions for boundedness.

We will show in this subsection that the boundedness of Hankel operators on Zen spaces can be deduced from a Carleson measure condition on the symbol. In the case of the Hardy space or the standard-weighted Bergman spaces, this condition is also necessary.

Theorem 2.5 *Let A_ν^2 be a Zen space, $d\nu = d\tilde{\nu} \otimes d\lambda$. Let $b : \mathbb{C}_+ \rightarrow \mathbb{C}$ be analytic, $b \in H^2(\mathbb{C}_+)$. If the measure*

$$|b'(z)|^2 \operatorname{Re} z \tilde{\nu}([0, \operatorname{Re} z)) dA(z) \quad (15)$$

is a ν -Carleson measure on \mathbb{C}_+ , then the little Hankel operator

$$A_\nu^2 \rightarrow \overline{A_\nu^2}, \quad f \mapsto Q_\nu \bar{b} f$$

is bounded. Here, Q_ν denotes the orthogonal projection $Q_\nu : L^2(\mathbb{C}_+, d\nu) \rightarrow \overline{A_\nu^2}$.

Proof: For the proof, we follow the lines of the proof of the Fefferman-Stein Duality Theorem in [7]. Suppose that $|b'(z)|^2 \operatorname{Re} z \tilde{\nu}([0, \operatorname{Re} z)) dA(z)$ is a ν -Carleson measure and let $f, g \in A_\nu^2$. Then

$$\begin{aligned} \langle Q_\nu \bar{b} f, \bar{g} \rangle_{A_\nu^2} &= \int_0^\infty \int_{i\mathbb{R}} \bar{b}(r+t) f(r+t) g(r+t) dt d\tilde{\nu}(r) \\ &= \int_0^\infty \int_{\mathbb{C}_+} \bar{b}'(z+r) (f(r+\cdot) g(r+\cdot))'(z) \operatorname{Re} z dA(z) d\tilde{\nu}(r), \end{aligned}$$

where we use the Littlewood–Paley identity

$$\int_0^\infty \int_{i\mathbb{R}} |f(r+t)|^2 dt d\tilde{\nu}(r) = \int_0^\infty \int_{\mathbb{C}_+} |f'(z+r)|^2 \operatorname{Re} z dA(z) d\tilde{\nu}(r)$$

and its polarization. Now

$$\begin{aligned} &\left| \int_0^\infty \int_{\mathbb{C}_+} \bar{b}'(z+r) f(r+z) g'(r+z) \operatorname{Re} z dA(z) d\tilde{\nu}(r) \right| \\ &\leq \left(\int_0^\infty \int_{\mathbb{C}_+} |\bar{b}'(z+r)|^2 |f(r+z)|^2 \operatorname{Re} z dA(z) d\tilde{\nu}(r) \right)^{1/2} \\ &\quad \left(\int_0^\infty \int_{\mathbb{C}_+} |g'(z+r)|^2 \operatorname{Re} z dA(z) d\tilde{\nu}(r) \right)^{1/2} \\ &= \left(\int_{\mathbb{C}_+} |\bar{b}'(z)|^2 |f(z)|^2 \left[\int_0^{\operatorname{Re} z} \operatorname{Re}(z-r) d\tilde{\nu}(r) \right] dA(z) \right)^{1/2} \\ &\quad \left(\int_0^\infty \int_{\mathbb{C}_+} |g'(z+r)|^2 \operatorname{Re} z dA(z) d\tilde{\nu}(r) \right)^{1/2} \\ &\lesssim \|f\|_{A_\nu^2} \|g\|_{A_\nu^2}, \end{aligned}$$

since

$$|b'(z)|^2 \int_0^{\operatorname{Re} z} \operatorname{Re}(z-r) d\tilde{\nu}(r) dA(z) \leq |b'(z)|^2 \operatorname{Re} z \tilde{\nu}([0, \operatorname{Re} z)) dA(z)$$

and the latter is a ν -Carleson measure. The second term

$\int_0^\infty \int_{\mathbb{C}_+} \bar{b}'(z+r) f'(r+z) g(r+z) \operatorname{Re} z dA(z) d\tilde{\nu}(r)$ is estimated accordingly. Hence the Hankel operator is bounded. \blacksquare

In the case of the Hardy space $H^2(\mathbb{C}_+)$, that is, if $\tilde{\nu}$ is the Dirac measure in 0, the Carleson condition on the measure (15) is a well-known characterisation of the boundedness of the Hankel operator, see e.g. [7].

For further applications of the theorem above, recall the Bloch space $\mathcal{B}(\mathbb{C}_+)$ on \mathbb{C}_+ ,

$$\mathcal{B}(\mathbb{C}_+) = \left\{ f \in \operatorname{Hol}(\mathbb{C}_+) : \|f\|_{\mathcal{B}} = \sup_{z \in \mathbb{C}_+} |f'(z)| \operatorname{Re} z < \infty \right\}.$$

Let us consider the following inverse (Δ_2) condition on $\tilde{\nu}$:

$$\sup_{M>1} \inf_{r>0} \frac{\tilde{\nu}([0, Mr))}{\tilde{\nu}([0, r))} > 1. \quad (16)$$

Corollary 2.6 *Let $A_\nu^2(\mathbb{C}_+)$ be a Zen space with $\tilde{\nu}$ satisfying the inverse (Δ_2) condition (16) and let $b \in \mathcal{B}(\mathbb{C}_+)$. Then the little Hankel operator*

$$A_\nu^2 \rightarrow \overline{A_\nu^2}, \quad f \mapsto Q_\nu \bar{b} f$$

is bounded.

Proof: Let $b \in \mathcal{B}(\mathbb{C}_+)$ and let Q_I be a Carleson square. We write $F(r) = \tilde{\nu}([0, r))$ for $r \geq 0$. Then

$$\begin{aligned} \int_{Q_I} |b'(z)|^2 \operatorname{Re} z \tilde{\nu}([0, \operatorname{Re} z)) dA(z) &\leq \|b\|_{\mathcal{B}}^2 \int_{Q_I} \frac{1}{\operatorname{Re} z} \int_0^{\operatorname{Re} z} d\tilde{\nu}(r) dA(z) \\ &\leq |I| \int_0^{|I|} \frac{1}{s} F(s) ds. \end{aligned}$$

To finish the proof, it remains only to be shown that there exists $C > 0$ with

$$\int_0^x \frac{1}{s} F(s) ds \leq CF(x) \text{ for all } x \in [0, \infty).$$

Choosing $M, \gamma > 1$ with

$$\inf_{r>0} \frac{\tilde{\nu}([0, Mr))}{\tilde{\nu}([0, r))} \geq \gamma,$$

we find that

$$\begin{aligned}
\int_0^x \frac{1}{s} F(s) ds &\leq \sum_{n=0}^{\infty} \int_{M^{-(n+1)}x}^{M^{-n}x} \frac{1}{s} F(s) ds \\
&\leq \sum_{n=0}^{\infty} \frac{1}{x} (M^{-n} - M^{-(n+1)}) x M^{n+1} F(M^{-n}x) \\
&\leq (M-1) \sum_{n=0}^{\infty} \gamma^{-n} F(x) = \frac{\gamma(M-1)}{\gamma-1} F(x).
\end{aligned}$$

Hence the ν -Carleson condition for the measure (15) in Theorem 2.5 applies, and the little Hankel operator is bounded. \blacksquare

Remark. In the case of the standard weighted Bergman spaces $A_\alpha^2(\mathbb{C}_+)$ with $\alpha > -1$, we have $d\tilde{\nu}(r) = r^\alpha dr$, and the inverse (Δ_2) condition (16) holds. It is well-known that the little Hankel operator with symbol b is bounded on A_α^2 , if and only if $b \in \mathcal{B}(\mathbb{C}_+)$ (see e.g. [30]). Therefore, the ν -Carleson condition for the measure (15) in Theorem 2.5, respectively the Bloch condition on the symbol in Corollary (2.6), are also necessary in this case.

3 $L^p - L^q$ embeddings

As mentioned above, there is no known full characterization of boundedness of Laplace–Carleson embeddings

$$L^p(0, \infty) \rightarrow L^q(\mathbb{C}_+, \mu), \quad f \mapsto \mathcal{L}f = \int_0^\infty e^{-t \cdot} f(t) dt.$$

However, characterizations are possible in case $p \leq 2$, if the conjugate index p' satisfies $p' < q$, and in some cases with additional information on the support on the measure. We list some results for natural spectral inclusion conditions which appear naturally which appear naturally in the theory of operator semigroups. In the cases we consider here, the oscillatory part of the Laplace transform can be discounted, and a full characterization of boundedness can be achieved. First, let us make the following simple observation.

Proposition 3.1 *Let μ be a positive regular Borel measure on \mathbb{C}_+ , let $1 \leq p, q < \infty$ and suppose that the Laplace–Carleson embedding*

$$\mathcal{L} : L^p(0, \infty) \rightarrow L^q(\mathbb{C}_+, \mu), \quad f \mapsto \mathcal{L}f,$$

is well-defined and bounded. Then there exists a constant $C_{p,q} > 0$ such that for all intervals $I \subset i\mathbb{R}$,

$$\mu(Q_I) \leq C_{p,q} |I|^{q/p'} \text{ if } p > 1, \quad \mu(Q_I) \leq C_{p,q} \text{ if } p = 1. \quad (17)$$

Proof: Let Q_I be a Carleson square with centre λ_I . Note that

$$\|(\mathcal{L}e^{-\bar{\lambda}_I \cdot})\|_{L^q(\mathbb{C}_+, \mu)}^q \geq \int_{Q_I} |(\mathcal{L}e^{-\bar{\lambda}_I \cdot})|^q d\mu \geq \frac{1}{(4 \operatorname{Re} \lambda_I)^q} \mu(Q_I) = \frac{1}{2^q |I|^q} \mu(Q_I),$$

and

$$\|e^{-\lambda_I}\|_p^p = \frac{1}{p \operatorname{Re} \lambda_I} = \frac{2}{p|I|}$$

for $1 \leq p, q < \infty$. Hence there exists a constant $C_{p,q} > 0$ such that

$$\mu(Q_I) \leq C_{p,q}|I|^{q/p'} \text{ if } p > 1 \text{ and } \mu(Q_I) \leq C_{p,q} \text{ if } p = 1.$$

This concludes the proof. ■

The proposition immediately yields the following theorem:

Theorem 3.2 *Let μ be a positive regular Borel measure supported in the right half-plane \mathbb{C}_+ , and let $1 < p' \leq q < \infty$, $p \leq 2$. Then the following are equivalent:*

1. *The Laplace–Carleson embedding*

$$\mathcal{L} : L^p(0, \infty) \rightarrow L^q(\mathbb{C}_+, \mu), \quad f \mapsto \mathcal{L}f,$$

is well-defined and bounded.

2. *There exists a constant $C > 0$ such that*

$$\mu(Q_I) \leq C|I|^{q/p'} \text{ for all intervals } I \subset i\mathbb{R} \quad (18)$$

3. *There exists a constant $C > 0$ such that $\|\mathcal{L}e^{-\cdot z}\|_{L_\mu^q} \leq C\|e^{-\cdot z}\|_{L^p}$ for all $z \in \mathbb{C}_+$.*

Proof: Obviously (1) \Rightarrow (3), and (3) \Rightarrow (2) by the Proposition.

This leaves (2) \Rightarrow (1), which is also easy: By the Hausdorff–Young inequality, the map $\mathcal{L} : L^p(0, \infty) \rightarrow L^{p'}(i\mathbb{R})$ is bounded. By Duren’s theorem, the Poisson extension $L^{p'}(i\mathbb{R}) \rightarrow L_\mu^q(\mathbb{C}_+)$ is bounded, given the Carleson condition (17). The composition of both gives the boundedness of the Laplace transform $\mathcal{L} : L^p(0, \infty) \rightarrow L^q(\mathbb{C}_+, \mu)$. This concludes the proof. ■

The case $p > 2$ is much more subtle: in particular the Laplace transform no longer maps $L^p(0, \infty)$ into $H^{p'}(\mathbb{C}_+)$. We give two special cases here, that of the measure μ being supported in a strip and that of μ being supported in a sector.

3.1 Sectorial measures

If the measure μ is supported on a sector $S(\theta) = \{z \in \mathbb{C}_+ : |\arg z| < \theta\}$ for some $0 < \theta < \frac{\pi}{2}$, then the oscillatory part of the Laplace transform can be discounted, and a full characterization of boundedness can be achieved (see also [9], Theorem 3.2 for an alternative characterization by means of a different measure).

Theorem 3.3 *Let μ be a positive regular Borel measure supported in a sector $S(\theta) \subset \mathbb{C}_+$, $0 < \theta < \frac{\pi}{2}$, and let $q \geq p > 1$. Then the following are equivalent:*

1. The Laplace–Carleson embedding

$$\mathcal{L} : L^p(0, \infty) \rightarrow L^q(\mathbb{C}_+, \mu), \quad f \mapsto \mathcal{L}f,$$

is well-defined and bounded.

2. There exists a constant $C > 0$ such that $\mu(Q_I) \leq C|I|^{q/p'}$ for all intervals in $I \subset i\mathbb{R}$ which are symmetric about 0.
3. There exists a constant $C > 0$ such that $\|\mathcal{L}e^{-\cdot z}\|_{L_\mu^q} \leq C\|e^{-\cdot z}\|_{L^p}$ for all $z \in \mathbb{R}_+$.
4. There exists a constant $C > 0$ such that $\|\mathcal{L}e^{-\cdot 2^n}\|_{L_\mu^q} \leq C\|e^{-\cdot 2^n}\|_{L^p}$ for all $n \in \mathbb{N}$.

Proof: (2) \Rightarrow (1) For $n \in \mathbb{Z}$, let

$$T_n = \{x + iy \in \mathbb{C}_+ : 2^{n-1} < x \leq 2^n, -2^{n-1} < y \leq 2^{n-1}\}.$$

That is, T_n is the right half of the Carleson square Q_{I_n} over the interval $I_n = \{y \in \mathbb{R}, |y| \leq 2^{n-1}\}$. The T_n are obviously pairwise disjoint.

Without loss of generality we assume $0 < \theta < \arctan(\frac{1}{2})$, in which case $S(\theta) \subseteq \bigcup_{n=-\infty}^{\infty} T_n$.

Now let $z \in T_n$ for some $n \in \mathbb{Z}$. Then we obtain, for $f \in L^p(0, \infty)$,

$$|\mathcal{L}f(z)| \leq \int_0^\infty |e^{-zt}| |f(t)| dt \leq \int_0^\infty |e^{-2^{n-1}t}| |f(t)| dt \leq C_\Theta 2^{-n+1} Mf(2^{-n+1}),$$

where $C_\Theta > 0$ is a constant dependent only on the integration kernel $\Theta(t) = \chi_{[0, \infty)}(t+1)e^{-t-1}$ and Mf is the Hardy–Littlewood maximal function. We refer to e.g. [22], page 57, equation (16) for a pointwise estimate between the maximal function induced by the kernel Θ and M . We can easily dominate Θ by a positive, radial, decreasing L^1 function here. Consequently,

$$\begin{aligned} \int_{S(\theta)} |\mathcal{L}f(z)|^q d\mu(z) &\leq \sum_{n=-\infty}^{\infty} 2^{q(-n+1)} (Mf(2^{-n+1}))^q \mu(T_n) \\ &\leq C_\Theta^q \sum_{n=-\infty}^{\infty} 2^{q(-n+1)} 2^{nq/p'} (Mf(2^{-n+1}))^q \\ &= C_\Theta^q \sum_{n=-\infty}^{\infty} 2^{q/p'} (2^{(-n+1)} (Mf(2^{-n+1}))^p)^{q/p} \\ &\leq C_\Theta^q 2^{q/p'} \left(\sum_{n=-\infty}^{\infty} 2^{(-n+1)} (Mf(2^{-n+1}))^p \right)^{q/p} \\ &\lesssim \|f\|_{L^p}^q. \end{aligned}$$

Note that in the case $1 < p \leq 2$, (but not for $p > 2$) this result can also easily be deduced from the Hausdorff–Young inequality and Duren’s Theorem [4].

(4) \Rightarrow (2) Let $I \subset i\mathbb{R}$ be an interval which is symmetric about 0. We can assume without loss that $|I| = 2^n$. It is easy to see that

$$|(\mathcal{L}e^{-2^{n-1}\cdot})(z)| = \left| \frac{1}{2^{n-1} + z} \right| \geq \frac{1}{2^{n+1}} \text{ for } z \in Q_I.$$

Thus

$$\begin{aligned} \mu(Q_I) &\leq (2^{n+1})^q \int_{\mathbb{C}_+} |(\mathcal{L}e^{-2^{n-1}\cdot})(z)|^q d\mu(z) \\ &\leq C(2^{n+1})^q \|e^{-2^{n-1}\cdot}\|_p^q \approx 2^{nq} 2^{-nq/p} = 2^{nq/p'}. \end{aligned}$$

(1) \Rightarrow (3) and (3) \Rightarrow (4) are obvious. ■

Remark 3.4 Let μ , θ , p and q be as in Theorem 3.3. In [9], Theorem 3.2, essentially the equivalence of the following statements is shown for discrete measures:

1. The Laplace–Carleson embedding

$$\mathcal{L} : L^p(\mathbb{R}_+) \rightarrow L^q(\mathbb{C}_+, \mu), \quad f \mapsto \mathcal{L}f,$$

is well-defined and bounded.

2. There exists a constant $C > 0$ such that $\tilde{\mu}(Q_I) \leq C|I|^{q/p}$ for all intervals in $I \subset i\mathbb{R}$ which are symmetric about 0, where $d\tilde{\mu}(z) = |z|^q d\mu(\frac{1}{z})$.

The proof also uses the method of the maximal function.

Now let us consider the case $p > q$ for sectorial measures μ . We will, among others, obtain a condition in terms of the balayage S_μ of μ (compare this with the characterization of bounded $H^p(\mathbb{C}_+) \rightarrow L^q(\mathbb{C}_+, \mu)$ embeddings for $p > q$ in [17]). Recall that the balayage S_μ of a positive Borel measure μ on \mathbb{C}_+ is given by $S_\mu(t) = \int_{\mathbb{C}_+} p_z(t) d\mu(z)$, where p_z is the Poisson kernel, defined in the introduction as

$$p_z(t) = \frac{1}{\pi} \frac{y}{x^2 + (y - t)^2}, \quad (z = x + iy \in \mathbb{C}_+, t \in \mathbb{R}).$$

To look at a dyadic version, let

$$T_n = \{x + iy \in \mathbb{C}_+ : 2^{n-1} < x \leq 2^n, -2^{n-1} < y \leq 2^{n-1}\}$$

as in the previous proof, and for $k \in \mathbb{Z}$, let $T_{n,k} = T_n + ik2^n$, so the $T_{n,k}$ are the translates of T_n parallel to the imaginary axis. Similarly, let $I_{n,k} = I_n + k2^n$ be the translates of $I_n := \{y \in \mathbb{R} : |y| \leq 2^{n-1}\}$. The $\{T_{n,k} : n, k \in \mathbb{Z}\}$ then form a dyadic tiling of the right half plane. We write $S_n = \cup_{k \in \mathbb{Z}} T_{n,k} = \{z \in \mathbb{C} : 2^{n-1} < \operatorname{Re} z \leq 2^n\}$. Let

$$S_\mu^d(t) = \sum_{n,k \in \mathbb{Z}} \chi_{I_{n,k}}(t) \frac{\mu(T_{n,k})}{2^n}.$$

S_μ^d is called the dyadic balayage of μ . Note that $S_\mu^d \leq 2\pi S_\mu$ pointwise, since

$$\begin{aligned} S_\mu(t) &= \int_{\mathbb{C}_+} p_z(t) d\mu(z) \geq \sum_{n=-\infty}^{\infty} \sum_{k=-\infty}^{\infty} \chi_{I_{n,k}}(t) \int_{T_{n,k}} p_z(t) d\mu(z) \\ &\geq \sum_{n=-\infty}^{\infty} \sum_{k=-\infty}^{\infty} \chi_{I_{n,k}}(t) \inf_{z \in T_{n,k}} \{p_z(t)\} \mu(T_{n,k}) \geq \frac{1}{2\pi} \sum_{n,k \in \mathbb{Z}} \chi_{I_{n,k}}(t) \frac{\mu(T_{n,k})}{2^n}. \end{aligned} \quad (19)$$

In the special case that μ is sectorial with opening angle $\theta < \pi/2$, the measure μ is supported on $\cup_{n \in \mathbb{Z}} T_n$, and we get a particularly simple form of the dyadic balayage S_μ^d , namely

$$S_\mu^d(t) = \sum_{n=-\infty}^{\infty} \chi_{I_n}(t) \frac{\mu(T_n)}{2^n} = \sum_{k=0}^{\infty} \sum_{n=-\infty}^{\infty} \chi_{I_n \setminus I_{n-1}}(t) \frac{\mu(T_{n+k})}{2^{n+k}} = \sum_{k=0}^{\infty} S_{\mu,k}^d(t),$$

where

$$S_{\mu,k}^d(t) = \sum_{n=-\infty}^{\infty} \chi_{I_n \setminus I_{n-1}}(t) \frac{\mu(T_{n+k})}{2^{n+k}} = S_{\mu,0}^d(2^k t).$$

Let us now look at an estimate from above for S_μ in terms of the $S_{\mu,k}^d$. Let $t \in I_n \setminus I_{n-1}$. Then

$$\max_{z \in T_k} p_z(t) \leq \begin{cases} \frac{2^k}{\pi 2^{2n}} & \text{if } n > k, \\ \frac{1}{\pi 2^k} & \text{if } n \leq k. \end{cases}$$

This easily implies that for $t \in I_n \setminus I_{n-1}$,

$$\begin{aligned} S_\mu(t) &\leq \frac{1}{\pi} \left(\sum_{j=-\infty}^{-1} \frac{2^{n+j}}{\pi 2^{2n}} \mu(T_{n+j}) + \sum_{j=0}^{\infty} \frac{1}{2^{n+j}} \mu(T_{n+j}) \right) \\ &= \frac{1}{\pi} \left(\sum_{j=-\infty}^{-1} 2^{2j} \frac{\mu(T_{n+j})}{2^{n+j}} + \sum_{j=0}^{\infty} \frac{\mu(T_{n+j})}{2^{n+j}} \right) \\ &= \frac{1}{\pi} \left(\sum_{j=-\infty}^{-1} 2^{2j} S_{\mu,0}^d(2^j t) + \sum_{j=0}^{\infty} S_{\mu,0}^d(2^j t) \right). \end{aligned}$$

Hence, for $t \in \mathbb{R}$

$$\begin{aligned} S_\mu(t) &\leq \frac{1}{\pi} \left(\sum_{j=-\infty}^{-1} 2^{2j} S_{\mu,0}^d(2^j t) + \sum_{j=0}^{\infty} S_{\mu,0}^d(2^j t) \right) \\ &= \frac{1}{\pi} \left(\sum_{j=-\infty}^{-1} 2^{2j} S_{\mu,0}^d(2^j t) + S_\mu^d(t) \right). \end{aligned} \quad (20)$$

Theorem 3.5 *Let μ be a positive regular Borel measure supported in a sector $S(\theta) \subset \mathbb{C}_+$, $0 < \theta < \frac{\pi}{2}$ and let $1 \leq q < p < \infty$. Then the following are equivalent:*

1. The embedding

$$\mathcal{L} : L^p(\mathbb{R}_+) \rightarrow L^q(\mathbb{C}_+, \mu), \quad f \mapsto \mathcal{L}f,$$

is well-defined and bounded.

2. The sequence $(2^{-nq/p'} \mu(S_n))$ is in $\ell^{p/(p-q)}(\mathbb{Z})$.

3. The sequence $(2^{n/p} \|\mathcal{L}k_{2^n}\|_{L_\mu^q})$ is in $\ell^{qp/(p-q)}(\mathbb{Z})$.

If $p' < q$, then the above is also equivalent to

4. $t^{q(2-p)/p} S_\mu \in L^{p/(p-q)}(\mathbb{R})$.

Remark. If $p' \geq q$, then the sweep S_μ may be infinite everywhere, so we cannot expect a characterisation in terms of S_μ .

Proof: We will start by showing (2) \Rightarrow (1). Recall that $S(\theta)$ is contained in $\bigcup_{n,k \in \mathbb{Z}, |k| \leq N} T_{n,k}$ for some $N \in \mathbb{N}$. Suppose that (2) holds. Now as in the proof of Theorem 3.3, we obtain for $z \in S_n$

$$|\mathcal{L}f(z)| \leq \int_0^\infty |e^{-zt}| |f(t)| dt \leq \int_0^\infty |e^{-2^{n-1}t}| |f(t)| dt \leq C_\Theta 2^{-n+1} Mf(2^{-n+1}).$$

Note that $\chi_{I_{-n}} Mf(2^{-n+1}) \leq \chi_{I_{-n}} Mf$. Consequently

$$\begin{aligned} & \int_{\mathbb{C}_+} |\mathcal{L}f(z)|^q d\mu(z) \\ & \lesssim \sum_{n=-\infty}^\infty 2^{q(-n+1)} Mf(2^{-n+1})^q \mu(S_n) \\ & \quad \sum_{n=-\infty}^\infty 2^{q(-n+1)} Mf(2^{-n+1})^q \mu(S_n) \\ & \leq \left(\sum_{n=-\infty}^\infty 2^{(-n+1)} Mf(2^{-n+1})^p \right)^{q/p} \left(\sum_{n=-\infty}^\infty 2^{(q/p')(-n+1)(p/q)'} \mu(S_n)^{(p/q)'} \right)^{1/(p/q)'} \\ & \lesssim \|f\|_{L^p}^q \|(2^{-nq/p'} \mu(S_n))\|_{(p/q)'} \end{aligned}$$

by the boundedness of the Hardy–Littlewood maximal function on $L^p(0, \infty)$.

(1) \Rightarrow (2) For $\lambda > 0$ we write \tilde{k}_λ for the $L^p(0, \infty)$ function given by

$$\tilde{k}_\lambda(t) = \lambda^{1/p} e^{-\lambda t} \quad (t \geq 0),$$

noting that $\|\tilde{k}_\lambda\|_{L^p} \asymp 1$.

From a result of Gurariĭ and Macaev in [8], it can be deduced that

$$\left\| \sum_{n \in \mathbb{Z}} \alpha_n \tilde{k}_{2^n} \right\|_p \approx \left(\sum_{n \in \mathbb{Z}} |\alpha_n|^p \right)^{1/p} \quad (21)$$

for any l^p sequence (α_n) .

More precisely, we claim that there are constants $A, B > 0$ such that for all scalars (α_k) we have

$$A \sum_n |\alpha_n|^p \leq \left\| \sum_n \alpha_n \tilde{k}_{2^n} \right\|_p^p \leq B \sum_n |\alpha_n|^p$$

By the change of variable $x = e^{-t}$ we have

$$\left\| \sum_n \alpha_n \tilde{k}_{2^n} \right\|_p^p = \int_0^1 \left| \sum_n \alpha_n 2^{n/p} x^{2^n - 1/p} \right|^p dx.$$

Recall that a sequence (m_j) is a *lacunary sequence* if $\inf m_{j+1}/m_j = r > 1$. Now, the result of Gurariĭ and Macaev in [8] asserts the following: If $(n_j + 1/p)$ is lacunary, then the sequence of functions $(t \mapsto (n_j + 1/p)^{1/p} t^{n_j})$ in $L^p(0, 1)$ is equivalent to the standard basis of ℓ^p .

Writing $n_j = 2^j - 1/p$ for $j \in \mathbb{Z}$, we have the conditions of the Gurariĭ–Macaev theorem, and the claim follows.

Now, denoting by $(\Omega, d\Omega)$ the probability space of sequences (ϵ_n) taking values in $-1, 1$ with equal probability, equipped with the standard product σ -algebra and probability measure, we obtain

$$\begin{aligned} \left(\sum_n |\alpha_n|^p \right)^{q/p} &\gtrsim \int_{\Omega} \|\mathcal{L}(\sum_n \epsilon_n \alpha_n \tilde{k}_n)\|_{L_{\mu}^q}^q d\Omega(\epsilon) \\ &= \int_{\mathbb{C}_+} \int_{\Omega} \left| \sum_n \epsilon_n \alpha_n 2^{n/p} \frac{1}{2^n + z} \right|^q d\mu(z) d\Omega(\epsilon) \\ &\approx \int_{\mathbb{C}_+} \left(\sum_n |\alpha_n|^2 2^{2n/p} \frac{1}{|2^n + z|^2} \right)^{q/2} d\mu(z) \\ &= \sum_k \int_{S_k} \left(\sum_n |\alpha_n|^2 2^{2n/p} \frac{1}{|2^n + z|^q} \right)^{q/2} d\mu(z) \\ &\gtrsim \sum_n \int_{S_n} |\alpha_n|^{q 2^{nq/p}} \frac{1}{2^{qn}} d\mu(z) \\ &= \sum_n |\alpha_n|^q 2^{-nq/p'} \mu(S_n). \end{aligned}$$

Here, we have used the fact that μ is supported in a sector $S(\theta)$ in the last inequality. Thus $(2^{-nq/p'} \mu(S_n))$ is a $l^{(p/q)'}$ sequence, and we have proved the desired implication.

A simple argument, again using sectoriality, shows that

$$\|\mathcal{L}k_{2^n}\|_q^q \gtrsim \frac{1}{2^{nq}} \mu(S_n).$$

Hence (3) \Rightarrow (2).

For (1) \Rightarrow (3), note that for any n ,

$$\operatorname{Re} \mathcal{L}k_{2^n} \gtrsim |\mathcal{L}k_{2^n}(z)| \quad \text{for } z \in S(\theta).$$

Hence for any sequence $(\alpha_n) \in l^{p/q}(\mathbb{Z})$, $\alpha_n \geq 0$ for all n ,

$$\begin{aligned} \sum_n \alpha_n \|2^{n/p} \mathcal{L}k_{2^n}\|_{L^q(\mu)}^q &\leq \int_{\mathbb{C}_+} \left(\sum_n \alpha_n^{1/q} 2^{n/p} |\mathcal{L}k_{2^n}(z)| \right)^q d\mu(z) \\ &\lesssim \int_{\mathbb{C}_+} \left(\operatorname{Re} \sum_n \alpha_n^{1/q} 2^{n/p} \mathcal{L}k_{2^n}(z) \right)^q d\mu(z) \\ &\leq \int_{\mathbb{C}_+} \left| \mathcal{L} \left(\sum_n \alpha_n^{1/q} 2^{n/p} k_{2^n} \right)(z) \right|^q d\mu(z) \\ &\lesssim \left\| \sum_n \alpha_n^{1/q} 2^{n/p} k_{2^n} \right\|_p^q \\ &\lesssim \|\alpha_n^{1/q}\|_p^q = \|\alpha_n\|_{p/q} \end{aligned}$$

by (21). This proves the equivalence of the first three statements.

(2) \Rightarrow (4) Again, we can assume without loss that $0 < \theta < \pi/2$, in which case $S(\theta) \subseteq \cup_{n=-\infty}^{\infty} T_n$. If $t^{q(2-p)/p} S_\mu \in L^{p/(p-q)}(\mathbb{R})$, then by (19) $t^{q(2-p)/p} S_{\mu,0}^d \in L^{p/(p-q)}(\mathbb{R})$, and

$$\begin{aligned} &\sum_{n=-\infty}^{\infty} 2^{-nqp/(p'(p-q))} \mu(S_n)^{p/(p-q)} \\ &= \sum_{n=-\infty}^{\infty} 2^n 2^{-n(p-2)q/(p-q)} \frac{\mu(S_n)^{p/(p-q)}}{2^{np/(p-q)}} \\ &\approx \sum_{n=-\infty}^{\infty} \int_{I_{n+1} \setminus I_n} \left| t^{-(p-2)q/p} S_{\mu,0}^d \right|^{p/(p-q)} dt \\ &= \|t^{-(p-2)q/p} S_{\mu,0}^d\|_{p/(p-q)}^{p/(p-q)} < \infty. \end{aligned}$$

Thus (2) holds.

Conversely, if $(2^{-nq/p'} \mu(S_n)) \in l^{p/(p-q)}$, then $t^{-(p-2)q/p} S_{\mu,0}^d \in L^{p/(p-q)}(\mathbb{R})$ by the above calculation. By (20),

$$\begin{aligned} &\|t^{-(p-2)q/p} S_\mu\|_{p/(p-q)} \\ &\leq \frac{1}{\pi} \left(\|t^{-(p-2)q/p} S_\mu^d(t)\|_{p/(p-q)} + \sum_{k=-\infty}^{-1} 2^{2k} \|t^{-(p-2)q/p} S_{\mu,0}^d(2^k t)\|_{p/(p-q)} \right). \end{aligned}$$

One sees easily that

$$\begin{aligned} 2^{2k} \|t^{-(p-2)q/p} S_{\mu,0}^d(2^k t)\|_{p/(p-q)} &= 2^{2k} 2^{-k(p-q)/p} 2^{k(p-2)q/p} \|t^{-(p-2)q/p} S_{\mu,0}^d\|_{p/(p-q)} \\ &= 2^{k(q+1-q/p)} \|t^{-(p-2)q/p} S_{\mu,0}^d\|_{p/(p-q)}, \end{aligned}$$

thus the second term in the sum converges and is controlled by the expression $\|t^{-(p-2)q/(p-q)} S_{\mu,0}^d\|_{p/(p-q)}$. For the first term, write

$$S_\mu^d(t) = \sum_n \chi_{I_n}(t) \frac{\mu(T_n)}{2^n} = \sum_{k=0}^{\infty} \sum_n \chi_{I_n \setminus I_{n-1}}(t) \frac{\mu(T_{n+k})}{2^{n+k}}.$$

as before. For each $k \geq 0$, it follows that

$$\begin{aligned} & \int \left(t^{q(2-p)/p} \sum_n \chi_{I_n \setminus I_{n-1}}(t) \frac{\mu(T_{n+k})}{2^{n+k}} \right)^{p/(p-q)} dt \\ & \lesssim \sum_n 2^n 2^{nq(2-p)/(p-q)} 2^{-(n+k)p/(p-q)} \mu(T_{n+k})^{p/(p-q)} \\ & = \sum_n 2^{n(q/p-q+1)p/(p-q)} 2^{-(n+k)p/(p-q)} \mu(T_{n+k})^{p/(p-q)} \\ & = \sum_n 2^{n(-q/p'+1)p/(p-q)} 2^{-(n+k)p/(p-q)} \mu(T_{n+k})^{p/(p-q)} \\ & = 2^{-k(1-q/p')p/(p-q)} \sum_n 2^{(n+k)(-q/p')p/(p-q)} \mu(T_{n+k})^{p/(p-q)} \\ & \lesssim 2^{-k(1-q/p')p/(p-q)}. \end{aligned}$$

Hence $t^{-(p-2)q/p} S_\mu \in L^{p/(p-q)}(\mathbb{R})$. This concludes the proof. \blacksquare

3.2 A counterexample

Let μ denote the measure on the interval $[1, \infty)$ defined by $d\mu(x) = dx/\sqrt{x}$. Clearly, μ is sectorial and contained in a shifted half-plane. Moreover μ satisfies the estimate that for a Carleson square Q of size h one has $\mu(Q) \leq 2h^{1/2}$. Nonetheless, the Laplace–Carleson embedding $\mathcal{L} : L^2(0, \infty) \rightarrow L^1(\mu)$ is unbounded (or equivalently, in this case, the Carleson embedding $H^2(\mathbb{C}_+) \rightarrow L^1(\mu)$ is unbounded). This can be seen by noting that μ does not satisfy the condition of [18, Theorem C], since the function $t \mapsto \int_{\Gamma(t)} x^{-1} d\mu(x)$ behaves as $x^{-1/2}$ and thus does not lie in L^2 . (Here $\Gamma(t)$ may be taken to be the interval $[t, \infty)$.)

It is constructive to give an explicit counterexample, following the reasoning of the proof of [18, Theorem C]. (Note that counterexamples in the case of the disc are simpler, and can be found in [24].)

Define $\phi : \mathbb{R} \rightarrow \mathbb{R}$ by

$$\phi(t) = \begin{cases} 1 & \text{if } |t| \leq 1, \\ t^{-1/2}(1 + \log |t|)^{-1} & \text{if } |t| \geq 1. \end{cases}$$

Thus $\phi \in L^2(\mathbb{R})$ and there is a function $F \in H^2$ with $\operatorname{Re} F(it) = \phi(t)$. Now, if $F \in L^1(\mu)$ we would have

$$\int \operatorname{Re} F d\mu \leq \int |F| d\mu < \infty,$$

from which, as in [18] we could conclude (by writing $\operatorname{Re} F(x, 0)$ in terms of the Poisson kernel) that

$$A := \int_{-\infty}^{\infty} \phi(t) \int_1^{\infty} \frac{x}{x^2 + t^2} \frac{dx}{\sqrt{x}} dt < \infty,$$

and hence

$$\int_{-\infty}^{\infty} \phi(t) |t|^{-1/2} dt = \int_{-\infty}^{\infty} \phi(t) \int_{|t|}^{\infty} \frac{x}{2x^2} \frac{dx}{\sqrt{x}} dt \leq A < \infty,$$

which is a contradiction.

3.3 Measures supported in a strip

Theorem 3.6 *Let μ be a positive regular Borel measure supported in a strip $\mathbb{C}_{\alpha_1, \alpha_2} = \{z \in \mathbb{C} : \alpha_2 \geq \operatorname{Re} z \geq \alpha_1\}$ for some $\alpha_2 \geq \alpha_1 > 0$, and let $1 < p' \leq q < \infty$, $q \geq 2$. Then the following are equivalent:*

1. *The embedding*

$$\mathcal{L} : L^p(0, \infty) \rightarrow L^q(\mathbb{C}_+, \mu), \quad f \mapsto \mathcal{L}f,$$

is well-defined and bounded, with a bound only depending on the Carleson–Duren constant C and the ratio $\frac{\alpha_2}{\alpha_1}$.

2. *There exists a constant $C > 0$ such that*

$$\mu(Q_I) \leq C |I|^{q/p'} \text{ for all intervals } I \subset i\mathbb{R}. \quad (22)$$

3. *There exists a constant $C > 0$ such that $\|\mathcal{L}e^{-\cdot z}\|_{L_\mu^q} \leq C \|e^{-\cdot z}\|_{L^p}$ for all $z \in \mathbb{C}_{\alpha_1, \alpha_2}$.*

Proof: Again, obviously (1) \Rightarrow (3). To show (3) \Rightarrow (2), we have to remember that the argument in Proposition 3.1 only works for Carleson squares Q_I with centre $\lambda_I \in \mathbb{C}_{\alpha_1, \alpha_2}$. Any Carleson square with centre $\lambda_I \in \mathbb{C}_{\alpha_1/3, \alpha_2}$ can be covered by a Carleson square of at most triple sidelength with centre in $\mathbb{C}_{\alpha_1, \alpha_2}$, any Carleson square with centre in $\lambda_I \in \mathbb{C}_{0, \alpha_1/3}$ has nonempty intersection with the support of μ . If Q_I is a Carleson square with centre $\lambda_I \in \mathbb{C}_{\alpha_2}$, then its intersection with the support of μ can be covered by at most $\left\lceil \frac{2 \operatorname{Re} \lambda_I}{\alpha_2} \right\rceil + 1$ Carleson squares with centre in $\mathbb{C}_{\alpha_1, \alpha_2}$. Hence

$$\mu(Q_I) \lesssim \frac{|I|}{\alpha_2} \alpha_2^{q/p'} \leq |I|^{p/q'}.$$

This leaves (2) \Rightarrow (1).

Consider the line parallel to the imaginary axis $i\mathbb{R} + \alpha_1/2$. Note that

$$\mathcal{L} : L^p(\mathbb{R}_+) \rightarrow L^2(i\mathbb{R} + \frac{\alpha_1}{2})$$

is bounded, since

$$\begin{aligned}\|\mathcal{L}f\|_{L^2(i\mathbb{R} + \frac{\alpha_1}{2})} &= \|\mathcal{L}(e^{-\alpha_1/2t}f)\|_{L^2(i\mathbb{R})} = \|e^{-\alpha/2t}f\|_2 \\ &\leq \|e^{-\alpha_1 t}\|_{p/(p-2)}^{1/2} \|f\|_p \lesssim \alpha_1^{\frac{2-p}{2p}} \|f\|_p.\end{aligned}$$

Since the measure μ is supported in $\mathbb{C}_{\alpha_1, \alpha_2}$, by the Carleson condition (17) we have for each Carleson square in $Q_I = \{z \in \mathbb{C} : i \operatorname{Im} z \in I, \alpha_1/2 < \operatorname{Re} z < \alpha_1/2 + |I|\}$ in $\mathbb{C}_{+, \alpha_1/2}$:

$$\mu(Q_I) \leq C|I|^{q/p'} \leq C|I|^{q(1/p' - 1/2)}|I|^{q/2} \leq C\alpha_2^{q(1/p' - 1/2)}|I|^{q/2}.$$

Thus the Poisson embedding

$$L^2(i\mathbb{R} + \frac{\alpha_1}{2}) \rightarrow L^q(\mathbb{C}_+, \mu)$$

is bounded by Duren's Theorem, with constant $C\alpha_2^{1/p' - 1/2}$. Again, composing both maps yields the Laplace transform

$$\mathcal{L} : L^p(\mathbb{R}_+) \rightarrow L^q(\mathbb{C}_+, \mu_\alpha)$$

with norm bound $C\alpha_1^{\frac{2-p}{2p}}\alpha_2^{1/2 - 1/p} = C\left(\frac{\alpha_2}{\alpha_1}\right)^{1/2 - 1/p}$. ■

3.4 Sobolev spaces

In this subsection, we will be interested in embeddings

$$\mathcal{H}_\beta^2(0, \infty) \hookrightarrow L^p(\mathbb{C}_+, \mu),$$

where for $\beta > 0$ the space $\mathcal{H}_\beta^2(0, \infty)$ is given by

$$\begin{aligned}\mathcal{H}_\beta^p(0, \infty) &= \left\{ f \in L^p(\mathbb{R}_+) : \int_0^\infty \left| \left(\frac{d}{dx} \right)^\beta f(t) \right|^p dt < \infty \right\}, \\ \|f\|_{\mathcal{H}_\beta^p}^p &= \|f\|_p^p + \left\| \left(\frac{d}{dx} \right)^\beta f \right\|_p^p.\end{aligned}$$

Here $(\frac{d}{dx})^\beta f$ is defined as a fractional derivative via the Fourier transform. It is now easy to find versions of Theorems 3.3 and 3.5 for Sobolev spaces.

Corollary 3.7 *Let μ be a positive Borel measure supported in a sector $S(\theta) \subset \mathbb{C}_+$, $0 < \theta < \frac{\pi}{2}$, and let $q \geq p > 1$. Then the following are equivalent:*

1. *The embedding*

$$\mathcal{L} : \mathcal{H}_\beta^p(0, \infty) \rightarrow L^q(\mathbb{C}_+, \mu), \quad f \mapsto \mathcal{L}f,$$

is well-defined and bounded.

2. *There exists a constant $C > 0$ such that $\mu_{q, \beta}(Q_I) \leq C|I|^{q/p'}$ for all intervals in $I \subset i\mathbb{R}$ which are symmetric about 0. Here, $d\mu_{q, \beta}(z) = (1 + \frac{1}{|z|^{q\beta}})d\mu(z)$.*

3. There exists a constant $C > 0$ such that $\|\mathcal{L}e^{-\cdot z}\|_{L_\mu^q} \leq C\|e^{-\cdot z}\|_{\mathcal{H}_\beta^p}$ for all $z \in \mathbb{R}_+$.

Proof: Follows immediately from Theorem 3.3 and basic properties of the Laplace transform. ■

Corollary 3.8 *Let μ be a positive regular Borel measure supported in a sector $S(\theta) \subset \mathbb{C}_+$, $0 < \theta < \frac{\pi}{2}$ and let $1 \leq q < p$, $\beta \geq 0$. Suppose that $S_{\tilde{\mu}_{\beta,q}} \in L^{p/(p-q)}$. Then the embedding*

$$\mathcal{L} : \mathcal{H}_\beta^p(0, \infty) \rightarrow L^q(\mathbb{C}_+, \mu), \quad f \mapsto \mathcal{L}f,$$

is well-defined and bounded.

Proof: Follows immediately from Theorem 3.5. ■

Laplace–Carleson embeddings of Sobolev spaces \mathcal{H}_β^2 are easily understood by means of Theorem 1.1:

Theorem 3.9 *Let μ be a positive Borel measure on the right half plane \mathbb{C}_+ and let $\beta > 0$. Then the following are equivalent:*

1. *The Laplace–Carleson embedding*

$$\mathcal{H}_\beta^2(0, \infty) \rightarrow L^2(\mathbb{C}_+, \mu)$$

is bounded.

2. *The measure $|1 + z|^{-2\beta} d\mu(z)$ is a Carleson measure on \mathbb{C}_+ .*

Proof: The proof is a simple reduction to the Carleson embedding theorem. Note that the map

$$\mathcal{H}_\beta^2(\mathbb{R}_+) \rightarrow H^2(\mathbb{C}_+), \quad f \mapsto (1 + z)^\beta \mathcal{L}f,$$

is an isomorphism. The remainder follows from the holomorphy of $(1 + z)^\beta$ and $\mathcal{L}f$ on \mathbb{C}_+ , and a density argument. ■

4 An application

Suppose that we are given a C_0 –semigroup $(T(t))_{t \geq 0}$ defined on a Hilbert space H , with infinitesimal generator A , and consider the system

$$\frac{dx(t)}{dt} = Ax(t) + Bu(t), \quad x(0) = x_0, \quad t \geq 0. \quad (23)$$

Here $u(t) \in \mathbb{C}$ is the *input* at time t , and $B : \mathbb{C} \rightarrow D(A^*)'$, the *control operator*. We write $D(A^*)'$ for the completion of H with respect to the norm

$$\|x\|_{D(A^*)'} = \|(\beta - A)^{-1}x\|_H,$$

for any $\beta \in \rho(A)$. To guarantee that the *state* $x(t)$ lies in H one asks that $B \in \mathcal{L}(\mathbb{C}, D(A^*)')$ and

$$\left\| \int_0^\infty T(t)Bu(t) dt \right\|_H \leq m_0 \|u\|_{L^2(0,\infty)}$$

for some $m_0 > 0$ (the admissibility condition for B). The C_0 -semigroup $(T(t))_{t \geq 0}$ has an extension to $D(A^*)'$.

We refer to the survey [13] and the book [25] for the basic background to admissibility in the context of well-posed systems. For diagonal semigroups, it is linked with the theory of Carleson measures as in [12, 26]: if A has a Riesz basis of eigenvectors, with eigenvalues (λ_k) , then a scalar control operator corresponding to a sequence (b_k) is admissible if and only if the measure

$$\mu := \sum_k |b_k|^2 \delta_{-\lambda_k}$$

is a Carleson measure for $H^2(\mathbb{C}_+)$. An extension to normal semigroups has also been made [27].

Generalizations to α -admissibility, in which u lies in $L^2(0, \infty; t^\alpha dt)$ for $-1 < \alpha < 0$, were studied by Wynn [28]. He used the fact that the Laplace transform maps $L^2(0, \infty; t^\alpha dt)$ to a weighted Bergman space, for which a Carleson measure theorem is known. The results above enable us to take this generalization further, considering admissibility in the sense of the input lying in much more general spaces $L^2(0, \infty; w(t) dt)$.

Assume that $1 \leq q < \infty$ and the semigroup $(T(t))_{t \geq 0}$ acts on a Banach space X with a q -Riesz basis of eigenvectors (ϕ_k) ; that is, $T(t)\phi_k = e^{\lambda_k t} \phi_k$ for each k , and (ϕ_k) is a Schauder basis of X such that for some $C_1, C_2 > 0$ we have

$$C_1 \sum |a_k|^q \leq \left\| \sum a_k \phi_k \right\|^q \leq C_2 \sum |a_k|^q$$

for all sequences (a_k) in ℓ^q . Without loss of generality $X = \ell^q$ and the eigenvectors of the generator of $(T(t))_{t \geq 0}$, denoted by A , are the canonical basis of ℓ^q . Suppose also that we have a Banach space Z of functions on $(0, \infty)$, either an L^p space or a weighted space $L^2(0, \infty; w(t) dt)$, whose dual space Z^* can be regarded, respectively, as either $L^{p'}(0, \infty)$ or $L^2(0, \infty; w(t)^{-1} dt)$ in a natural way.

The following general result appears in [14].

Theorem 4.1 *Let B be a linear bounded map from \mathbb{C} to $D(A^*)'$ corresponding to the sequence (b_k) . The control operator B is Z -admissible for $(T(t))_{t \geq 0}$, that is, there is a constant $m_0 > 0$ such that*

$$\left\| \int_0^\infty T(t)Bu(t) dt \right\|_X \leq m_0 \|u\|_Z, \quad u \in Z,$$

if and only if the Laplace transform induces a continuous mapping from Z into $L^q(\mathbb{C}_+, d\mu)$, where μ is the measure $\sum |b_k|^q \delta_{-\lambda_k}$.

This gives a direct application of our results on Laplace–Carleson embeddings: full details are given in [14].

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